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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2018 TO 29/01/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	2025	01/02/2018	133.89	Put	Bond Future	3,928.1400	3.9281	3,933.0900	3.9331	0.126	0	0	0
2018/01/29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	01/02/2018			Bond Future	129.9619	129.9619	129.9569	129.9569	(0.004)	0.0000	0.0000	1,070
2018/01/29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	01/02/2018	133.88	Put	Bond Future	3,918.1400	3.9181	3,923.0900	3.9231	0.126	0	0	0
2018/01/29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	01/02/2018	133.90	Put	Bond Future	3,938.1400	3.9381	3,943.0900	3.9431	0.126	0	0	0
2018/01/29	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	03/05/2018	133.20	Put	Bond Future	804.3000	0.8043	809.9700	0.8100	0.705	0	0	0
2018/01/29	2025	03/05/2018			Bond Future	132.3957	132.3957	132.3900	132.3900	(0.004)	0.0000	0.0000	1,033
2018/01/29	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	03/05/2018	133.22	Put	Bond Future	824.3000	0.8243	829.9700	0.8300	0.688	0	0	0
2018/01/29	2025	03/05/2018	133.21	Put	Bond Future	814.3000	0.8143	819.9700	0.8200	0.696	0	0	0
2018/01/29	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	02/08/2018			Bond Future	134.8387	134.8387	134.8302	134.8302	(0.006)	0.0000	0.0000	0
2018/01/29	2025	02/08/2018	136.65	Put	Bond Future	1,811.2800	1.8113	1,819.8100	1.8198	0.471	0	0	0
2018/01/29	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2025	02/08/2018	136.67	Put	Bond Future	1,831.2800	1.8313	1,839.8100	1.8398	0.466	0	0	0
2018/01/29	2025	02/08/2018	136.66	Put	Bond Future	1,821.2800	1.8213	1,829.8100	1.8298	0.468	0	0	0
2018/01/29	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2029	01/02/2018			Bond Future	100.5458	100.5458	100.5421	100.5421	(0.004)	0.0000	0.0000	0
2018/01/29	2029	03/05/2018			Bond Future	101.4106	101.4106	101.4065	101.4065	(0.004)	0.0000	0.0000	1,370
2018/01/29	2029	02/08/2018			Bond Future	103.3159	103.3159	103.3095	103.3095	(0.006)	0.0000	0.0000	0
2018/01/29	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	01/02/2018			Bond Future	8.9335	93.3471	9.0481	92.5574	1.283	0.0000	0.0000	32,095
2018/01/29	2030	01/02/2018	9.38	Call	Bond Future	3,024.8400	3.0248	2,235.1500	2.2351	(26.107)	0	0	0
2018/01/29	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	01/02/2018	9.39	Call	Bond Future	3,091.0400	3.0910	2,301.3500	2.3013	(25.548)	0	0	0
2018/01/29	2030	01/02/2018	9.37	Call	Bond Future	2,958.5800	2.9586	2,168.8900	2.1689	(26.692)	0	0	0
2018/01/29	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	03/05/2018	9.51	Call	Bond Future	3,508.8000	3.5088	2,704.2500	2.7043	(22.929)	0	0	0
2018/01/29	2030	03/05/2018			Bond Future	8.9819	95.0897	9.1005	94.2852	1.321	0.0000	0.0000	40,623
2018/01/29	2030	03/05/2018	9.49	Call	Bond Future	3,379.2300	3.3792	2,574.6800	2.5747	(23.809)	0	0	0
2018/01/29	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	03/05/2018	9.50	Call	Bond Future	3,444.0500	3.4440	2,639.5000	2.6395	(23.361)	0	0	0
2018/01/29	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	02/08/2018	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	2030	02/08/2018	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/01/29	2030	02/08/2018			Bond Future	9.0331	92.8596	9.1564	92.0377	1.365	0.0000	0.0000	127
2018/01/29	2030	02/08/2018	9.46	Call	Bond Future	2,803.5500	2.8036	1,981.7300	1.9817	(29.314)	0	0	0
2018/01/29	2030	02/08/2018	8.51	Put	Bond Future	3,598.6000	3.5986	4,420.4200	4.4204	22.837	0	0	0
2018/01/29	2030	02/08/2018	9.47	Call	Bond Future	2,867.8400	2.8678	2,046.0200	2.0460	(28.656)	0	0	0
2018/01/29	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	02/08/2018	8.91	Put	Bond Future	830.3500	0.8303	1,652.1700	1.6522	98.973	0	0	0
2018/01/29	2030	02/08/2018	9.50	Call	Bond Future	3,060.3300	3.0603	2,238.5100	2.2385	(26.854)	0	0	0
2018/01/29	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2030	02/08/2018	9.45	Call	Bond Future	2,739.2100	2.7392	1,917.3900	1.9174	(30.002)	0	0	0
2018/01/29	2030	02/08/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,850
2018/01/29	2032	01/02/2018	9.56	Call	Bond Future	3,112.5700	3.1126	2,223.6600	2.2237	(28.559)	0	0	0
2018/01/29	2032	01/02/2018	9.55	Put	Bond Future	5.8400	0.0058	3.9600	0.0040	(32.192)	0	0	0
2018/01/29	2032	01/02/2018	9.20	Call	Bond Future	816.9500	0.8169	211.5700	0.2116	(74.102)	0	0	7,500
2018/01/29	2032	01/02/2018	9.45	Put	Bond Future	23.3100	0.0233	27.0500	0.0271	16.045	0	0	0
2018/01/29	2032	01/02/2018	9.40	Put	Bond Future	43.3100	0.0433	60.7200	0.0607	40.199	0	0	0
2018/01/29	2032	01/02/2018			Bond Future	9.1336	95.9653	9.2532	95.0783	1.310	0.0000	0.0000	22,711
2018/01/29	2032	01/02/2018	9.57	Call	Bond Future	3,182.9700	3.1830	2,294.1300	2.2941	(27.925)	0	0	0
2018/01/29	2032	01/02/2018	9.57	Put	Bond Future	4.3300	0.0043	2.5700	0.0026	(40.647)	0	0	0
2018/01/29	2032	01/02/2018	9.30	Put	Bond Future	129.3700	0.1294	228.4500	0.2284	76.587	0	0	0
2018/01/29	2032	01/02/2018	9.30	Call	Bond Future	1,359.9200	1.3599	571.9200	0.5719	(57.945)	0	0	7,800
2018/01/29	2032	01/02/2018	9.56	Put	Bond Future	5.0300	0.0050	3.2000	0.0032	(36.382)	0	0	0
2018/01/29	2032	01/02/2018	9.55	Call	Bond Future	3,042.2000	3.0422	2,153.2400	2.1532	(29.221)	0	0	0
2018/01/29	2032	01/02/2018	9.20	Put	Bond Future	323.1700	0.3232	604.8700	0.6049	87.168	0	0	0
2018/01/29	2032	01/02/2018	9.45	Call	Bond Future	2,343.4700	2.3435	1,460.1300	1.4601	(37.694)	0	0	750
2018/01/29	2032	01/02/2018	9.40	Call	Bond Future	2,002.3200	2.0023	1,132.6500	1.1327	(43.433)	0	0	6,800
2018/01/29	2032	03/05/2018	9.70	Call	Bond Future	4,632.7700	4.6328	3,948.2300	3.9482	(14.776)	0	0	0
2018/01/29	2032	03/05/2018	9.71	Put	Bond Future	915.9600	0.9160	1,131.8600	1.1319	23.571	0	0	0
2018/01/29	2032	03/05/2018			Bond Future	9.1829	93.5998	9.3065	92.6960	1.346	0.0000	0.0000	31,795
2018/01/29	2032	03/05/2018	9.70	Put	Bond Future	933.3100	0.9333	1,152.5700	1.1526	23.493	0	0	0
2018/01/29	2032	03/05/2018	9.71	Call	Bond Future	4,684.8800	4.6849	3,996.9800	3.9970	(14.683)	0	0	0
2018/01/29	2032	03/05/2018	9.72	Call	Bond Future	4,737.3500	4.7374	4,046.1300	4.0461	(14.591)	0	0	0
2018/01/29	2032	03/05/2018	9.72	Put	Bond Future	899.0400	0.8990	1,111.6200	1.1116	23.645	0	0	0
2018/01/29	2032	02/08/2018	9.66	Put	Bond Future	2,068.6900	2.0687	2,378.0600	2.3781	14.955	0	0	0
2018/01/29	2032	02/08/2018	9.67	Call	Bond Future	5,142.3800	5.1424	4,526.0800	4.5261	(11.985)	0	0	0
2018/01/29	2032	02/08/2018			Bond Future	9.2331	95.3471	9.3611	94.4242	1.386	0.0000	0.0000	2
2018/01/29	2032	02/08/2018	9.68	Call	Bond Future	5,188.5400	5.1885	4,569.5000	4.5695	(11.931)	0	0	0
2018/01/29	2032	02/08/2018	9.68	Put	Bond Future	2,022.2000	2.0222	2,326.0700	2.3261	15.027	0	0	0
2018/01/29	2032	02/08/2018	9.66	Call	Bond Future	5,096.6300	5.0966	4,483.0900	4.4831	(12.038)	0	0	0
2018/01/29	2032	02/08/2018	9.67	Put	Bond Future	2,045.2000	2.0452	2,351.8100	2.3518	14.992	0	0	0
2018/01/29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	01/02/2018			Bond Future	104.3864	104.3864	104.3828	104.3828	(0.003)	0.0000	0.0000	5,730
2018/01/29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	01/02/2018	109.64	Put	Bond Future	5,253.6000	5.2536	5,257.2000	5.2572	0.069	0	0	0
2018/01/29	2033	01/02/2018	109.66	Put	Bond Future	5,273.6000	5.2736	5,277.2000	5.2772	0.068	0	0	0
2018/01/29	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/01/29	2033	01/02/2018	109.65	Put	Bond Future	5,263.6000	5.2636	5,267.2000	5.2672	0.068	0	0	0
2018/01/29	2033	03/05/2018	107.71	Put	Bond Future	2,456.6500	2.4566	2,460.7800	2.4608	0.168	0	0	0
2018/01/29	2033	03/05/2018			Bond Future	105.2533	105.2533	105.2492	105.2492	(0.004)	0.0000	0.0000	1,282
2018/01/29	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	03/05/2018	107.70	Put	Bond Future	2,446.6500	2.4466	2,450.7800	2.4508	0.169	0	0	0
2018/01/29	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	03/05/2018	107.69	Put	Bond Future	2,436.6500	2.4366	2,440.7800	2.4408	0.169	0	0	0
2018/01/29	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	02/08/2018			Bond Future	107.2308	107.2308	107.2244	107.2244	(0.006)	0.0000	0.0000	0
2018/01/29	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	02/08/2018	109.92	Put	Bond Future	2,689.1500	2.6892	2,695.5500	2.6956	0.238	0	0	0
2018/01/29	2033	02/08/2018	109.94	Put	Bond Future	2,709.1500	2.7092	2,715.5500	2.7156	0.236	0	0	0
2018/01/29	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2033	02/08/2018	109.93	Put	Bond Future	2,699.1500	2.6992	2,705.5500	2.7056	0.237	0	0	0
2018/01/29	2037	01/02/2018	9.82	Put	Bond Future	11.9600	0.0120	8.5400	0.0085	(28.595)	0	0	0
2018/01/29	2037	01/02/2018			Bond Future	9.4288	92.0009	9.5433	91.0677	1.215	0.0000	0.0000	17,991
2018/01/29	2037	01/02/2018	9.88	Put	Bond Future	5.1800	0.0052	2.5300	0.0025	(51.158)	0	0	0
2018/01/29	2037	01/02/2018	9.88	Call	Bond Future	3,597.0900	3.5971	2,661.2300	2.6612	(26.017)	0	0	2,070
2018/01/29	2037	01/02/2018	9.82	Call	Bond Future	3,138.9400	3.1389	2,202.3100	2.2023	(29.839)	0	0	0
2018/01/29	2037	01/02/2018	9.81	Put	Bond Future	13.6600	0.0137	10.3300	0.0103	(24.378)	0	0	0
2018/01/29	2037	01/02/2018	9.83	Call	Bond Future	3,215.1800	3.2152	2,278.5600	2.2786	(29.131)	0	0	0
2018/01/29	2037	01/02/2018	9.83	Put	Bond Future	10.4500	0.0104	7.0400	0.0070	(32.632)	0	0	0
2018/01/29	2037	01/02/2018	9.81	Call	Bond Future	3,062.7800	3.0628	2,126.2400	2.1262	(30.578)	0	0	0
2018/01/29	2037	01/02/2018	10.32	Call	Bond Future	6,888.1900	6.8882	5,954.9800	5.9550	(13.548)	0	0	0
2018/01/29	2037	01/02/2018	10.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/29	2037	01/02/2018	10.72	Call	Bond Future	9,720.0000	9.7200	8,786.7900	8.7868	(9.601)	0	0	0
2018/01/29	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/01/29	2037	03/05/2018	9.99	Call	Bond Future	5,110.5500	5.1106	4,395.4900	4.3955	(13.992)	0	0	0
2018/01/29	2037	03/05/2018	9.97	Put	Bond Future	1,171.5300	1.1715	1,414.1400	1.4141	20.709	0	0	0
2018/01/29	2037	03/05/2018			Bond Future	9.4825	93.7184	9.6006	92.7677	1.245	0.0000	0.0000	37,379
2018/01/29	2037	03/05/2018	9.99	Put	Bond Future	1,130.9600	1.1310	1,366.6000	1.3666	20.835	0	0	0
2018/01/29	2037	03/05/2018	9.97	Call	Bond Future	4,999.3900	4.9994	4,291.3000	4.2913	(14.164)	0	0	0
2018/01/29	2037	03/05/2018	9.98	Put	Bond Future	1,151.0100	1.1510	1,390.1200	1.3901	20.774	0	0	0
2018/01/29	2037	03/05/2018	9.98	Call	Bond Future	5,054.7900	5.0548	4,343.2000	4.3432	(14.078)	0	0	0
2018/01/29	2037	02/08/2018	9.96	Put	Bond Future	2,432.2400	2.4322	2,757.1900	2.7572	13.360	0	0	0
2018/01/29	2037	02/08/2018	9.95	Call	Bond Future	5,663.8000	5.6638	5,020.8900	5.0209	(11.351)	0	0	0
2018/01/29	2037	02/08/2018			Bond Future	9.5390	91.2123	9.6611	90.2416	1.280	0.0000	0.0000	731
2018/01/29	2037	02/08/2018	9.96	Call	Bond Future	5,713.2600	5.7133	5,067.5500	5.0675	(11.302)	0	0	0
2018/01/29	2037	02/08/2018	9.95	Put	Bond Future	2,458.5800	2.4586	2,786.3300	2.7863	13.331	0	0	0
2018/01/29	2037	02/08/2018	9.97	Call	Bond Future	5,762.6300	5.7626	5,114.1200	5.1141	(11.254)	0	0	0
2018/01/29	2037	02/08/2018	9.97	Put	Bond Future	2,405.9100	2.4059	2,728.0600	2.7281	13.390	0	0	0
2018/01/29	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	01/02/2018	136.95	Put	Bond Future	12,779.1700	12.7792	12,783.0900	12.7831	0.031	0	0	0
2018/01/29	2038	01/02/2018			Bond Future	124.1708	124.1708	124.1669	124.1669	(0.003)	0.0000	0.0000	16,668
2018/01/29	2038	01/02/2018	136.94	Put	Bond Future	12,769.1700	12.7692	12,773.0900	12.7731	0.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	01/02/2018	136.93	Put	Bond Future	12,759.1700	12.7592	12,763.0900	12.7631	0.031	0	0	0
2018/01/29	2038	03/05/2018	132.28	Put	Bond Future	5,783.7700	5.7838	5,788.2900	5.7883	0.078	0	0	0
2018/01/29	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	03/05/2018			Bond Future	126.4962	126.4962	126.4917	126.4917	(0.004)	0.0000	0.0000	8,991
2018/01/29	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	03/05/2018	132.27	Put	Bond Future	5,773.7700	5.7738	5,778.2900	5.7783	0.078	0	0	0
2018/01/29	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	03/05/2018	132.29	Put	Bond Future	5,793.7700	5.7938	5,798.2900	5.7983	0.078	0	0	0
2018/01/29	2038	02/08/2018	134.55	Put	Bond Future	5,727.1500	5.7272	5,734.4500	5.7345	0.127	0	0	0
2018/01/29	2038	02/08/2018			Bond Future	128.8228	128.8228	128.8156	128.8156	(0.006)	0.0000	0.0000	0
2018/01/29	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	02/08/2018	134.54	Put	Bond Future	5,717.1500	5.7172	5,724.4500	5.7245	0.128	0	0	0
2018/01/29	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2038	02/08/2018	134.53	Put	Bond Future	5,707.1500	5.7072	5,714.4500	5.7145	0.128	0	0	0
2018/01/29	2040	01/02/2018	9.89	Call	Bond Future	3,324.2500	3.3243	2,318.8200	2.3188	(30.245)	0	0	0
2018/01/29	2040	01/02/2018			Bond Future	9.5038	95.5336	9.6183	94.5322	1.206	0.0000	0.0000	19,738
2018/01/29	2040	01/02/2018	9.87	Call	Bond Future	3,161.9500	3.1619	2,156.9600	2.1570	(31.784)	0	0	0
2018/01/29	2040	01/02/2018	9.87	Put	Bond Future	19.7400	0.0197	16.1300	0.0161	(18.288)	0	0	0
2018/01/29	2040	01/02/2018	9.88	Put	Bond Future	17.3900	0.0174	13.4900	0.0135	(22.427)	0	0	0
2018/01/29	2040	01/02/2018	9.89	Put	Bond Future	15.2900	0.0153	11.2400	0.0112	(26.488)	0	0	0
2018/01/29	2040	01/02/2018	9.88	Call	Bond Future	3,243.0400	3.2430	2,237.7600	2.2378	(30.998)	0	0	0
2018/01/29	2040	03/05/2018	10.08	Put	Bond Future	1,223.5100	1.2235	1,472.8900	1.4729	20.382	0	0	0
2018/01/29	2040	03/05/2018			Bond Future	9.5577	97.3171	9.6758	96.2968	1.235	0.0000	0.0000	12,430
2018/01/29	2040	03/05/2018	10.07	Call	Bond Future	5,546.9900	5.5470	4,779.7300	4.7797	(13.832)	0	0	0
2018/01/29	2040	03/05/2018	10.07	Put	Bond Future	1,244.6800	1.2447	1,497.6700	1.4977	20.326	0	0	0
2018/01/29	2040	03/05/2018	10.08	Call	Bond Future	5,606.6500	5.6066	4,835.7800	4.8358	(13.749)	0	0	0
2018/01/29	2040	03/05/2018	10.00	Put	Bond Future	1,402.7400	1.4027	1,681.9500	1.6819	19.905	0	0	0
2018/01/29	2040	03/05/2018	10.00	Call	Bond Future	5,135.9600	5.1360	4,394.9200	4.3949	(14.428)	0	0	1,500
2018/01/29	2040	03/05/2018	9.00	Put	Bond Future	6,166.7100	6.1667	6,911.9200	6.9119	12.084	0	0	0
2018/01/29	2040	03/05/2018	9.00	Call	Bond Future	1,096.8300	1.0968	821.7900	0.8218	(25.076)	0	0	1,500
2018/01/29	2040	03/05/2018	10.06	Call	Bond Future	5,487.7100	5.4877	4,724.0900	4.7241	(13.915)	0	0	0
2018/01/29	2040	03/05/2018	10.06	Put	Bond Future	1,266.3400	1.2663	1,522.9700	1.5230	20.265	0	0	0
2018/01/29	2040	02/08/2018	10.03	Put	Bond Future	2,607.7700	2.6078	2,957.1400	2.9571	13.397	0	0	0
2018/01/29	2040	02/08/2018	10.04	Call	Bond Future	6,135.4600	6.1355	5,440.2700	5.4403	(11.331)	0	0	0
2018/01/29	2040	02/08/2018			Bond Future	9.6143	94.6278	9.7363	93.5862	1.269	0.0000	0.0000	420
2018/01/29	2040	02/08/2018	10.05	Call	Bond Future	6,188.2500	6.1883	5,490.0600	5.4901	(11.283)	0	0	0
2018/01/29	2040	02/08/2018	10.05	Put	Bond Future	2,551.2100	2.5512	2,894.5800	2.8946	13.459	0	0	0
2018/01/29	2040	02/08/2018	10.03	Call	Bond Future	6,082.8400	6.0828	5,390.6500	5.3907	(11.379)	0	0	0
2018/01/29	2040	02/08/2018	10.04	Put	Bond Future	2,579.3500	2.5794	2,925.7200	2.9257	13.429	0	0	0
2018/01/29	2044	01/02/2018	9.90	Put	Bond Future	20.9500	0.0210	17.1200	0.0171	(18.282)	0	0	0
2018/01/29	2044	01/02/2018	9.89	Call	Bond Future	3,123.3300	3.1233	2,103.7300	2.1037	(32.645)	0	0	0
2018/01/29	2044	01/02/2018			Bond Future	9.5337	92.6529	9.6482	91.6367	1.202	0.0000	0.0000	15,292
2018/01/29	2044	01/02/2018	9.90	Call	Bond Future	3,205.0200	3.2050	2,184.9400	2.1849	(31.828)	0	0	0

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2018/01/29	2044	01/02/2018	9.89	Put	Bond Future	23.7000	0.0237	20.3500	0.0204	(14.135)	0	0	0
2018/01/29	2044	01/02/2018	9.91	Call	Bond Future	3,286.8400	3.2868	2,266.4600	2.2665	(31.044)	0	0	0
2018/01/29	2044	01/02/2018	9.91	Put	Bond Future	18.4800	0.0185	14.3500	0.0144	(22.348)	0	0	0
2018/01/29	2044	03/05/2018	10.10	Call	Bond Future	5,651.0700	5.6511	4,872.3400	4.8723	(13.780)	0	0	0
2018/01/29	2044	03/05/2018	10.09	Put	Bond Future	1,300.7800	1.3008	1,561.0900	1.5611	20.012	0	0	0
2018/01/29	2044	03/05/2018			Bond Future	9.5859	94.3826	9.7039	93.3473	1.231	0.0000	0.0000	18,818
2018/01/29	2044	03/05/2018	10.11	Call	Bond Future	5,711.1700	5.7112	4,928.8300	4.9288	(13.698)	0	0	0
2018/01/29	2044	03/05/2018	10.11	Put	Bond Future	1,257.4200	1.2574	1,510.4700	1.5105	20.125	0	0	0
2018/01/29	2044	03/05/2018	10.10	Put	Bond Future	1,278.8600	1.2789	1,535.5200	1.5355	20.069	0	0	0
2018/01/29	2044	03/05/2018	10.09	Call	Bond Future	5,591.3300	5.5913	4,816.2500	4.8163	(13.862)	0	0	0
2018/01/29	2044	02/08/2018	10.07	Call	Bond Future	6,273.8500	6.2738	5,566.7500	5.5667	(11.271)	0	0	0
2018/01/29	2044	02/08/2018			Bond Future	9.6406	91.7637	9.7624	90.7068	1.263	0.0000	0.0000	0
2018/01/29	2044	02/08/2018	10.05	Call	Bond Future	6,167.6000	6.1676	5,466.5500	5.4665	(11.367)	0	0	0
2018/01/29	2044	02/08/2018	10.05	Put	Bond Future	2,694.4100	2.6944	3,050.2800	3.0503	13.208	0	0	0
2018/01/29	2044	02/08/2018	10.07	Put	Bond Future	2,636.7400	2.6367	2,986.5600	2.9866	13.267	0	0	0
2018/01/29	2044	02/08/2018	10.06	Call	Bond Future	6,220.6500	6.2207	5,516.5600	5.5166	(11.319)	0	0	0
2018/01/29	2044	02/08/2018	10.06	Put	Bond Future	2,665.4400	2.6654	3,018.2700	3.0183	13.237	0	0	0
2018/01/29	2046	01/02/2018	132.92	Put	Bond Future	13,858.6800	13.8587	13,861.9400	13.8619	0.024	0	0	0
2018/01/29	2046	01/02/2018			Bond Future	119.0613	119.0613	119.0581	119.0581	(0.003)	0.0000	0.0000	17,759
2018/01/29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	01/02/2018	132.91	Put	Bond Future	13,848.6800	13.8487	13,851.9400	13.8519	0.024	0	0	0
2018/01/29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	01/02/2018	132.90	Put	Bond Future	13,838.6800	13.8387	13,841.9400	13.8419	0.024	0	0	0
2018/01/29	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	03/05/2018			Bond Future	119.6914	119.6914	119.6874	119.6874	(0.003)	0.0000	0.0000	10,874
2018/01/29	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	03/05/2018	127.93	Put	Bond Future	8,238.6500	8.2387	8,242.6400	8.2426	0.048	0	0	0
2018/01/29	2046	03/05/2018	127.95	Put	Bond Future	8,258.6500	8.2587	8,262.6400	8.2626	0.048	0	0	0
2018/01/29	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	03/05/2018	127.94	Put	Bond Future	8,248.6500	8.2487	8,252.6400	8.2526	0.048	0	0	0
2018/01/29	2046	02/08/2018	128.78	Put	Bond Future	6,839.8900	6.8399	6,846.5500	6.8465	0.097	0	0	0
2018/01/29	2046	02/08/2018			Bond Future	121.9401	121.9401	121.9334	121.9334	(0.005)	0.0000	0.0000	0
2018/01/29	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2046	02/08/2018	128.77	Put	Bond Future	6,829.8900	6.8299	6,836.5500	6.8365	0.098	0	0	0
2018/01/29	2046	02/08/2018	128.79	Put	Bond Future	6,849.8900	6.8499	6,856.5500	6.8565	0.097	0	0	0
2018/01/29	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	01/02/2018	140.23	Put	Bond Future	14,984.6600	14.9847	15,805.4200	15.8054	5.477	0	0	0
2018/01/29	2050	01/02/2018			Bond Future	125.2453	125.2453	124.4246	124.4246	(0.655)	0.0000	0.0000	19,586
2018/01/29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	01/02/2018	140.25	Put	Bond Future	15,004.6600	15.0047	15,825.4200	15.8254	5.470	0	0	0
2018/01/29	2050	01/02/2018	140.24	Put	Bond Future	14,994.6600	14.9947	15,815.4200	15.8154	5.474	0	0	0
2018/01/29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	03/05/2018	135.62	Put	Bond Future	8,029.3800	8.0294	8,866.1100	8.8661	10.421	0	0	0

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2018/01/29	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	03/05/2018			Bond Future	127.5906	127.5906	126.7539	126.7539	(0.656)	0.0000	0.0000	9,718
2018/01/29	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	03/05/2018	135.61	Put	Bond Future	8,019.3800	8.0194	8,856.1100	8.8561	10.434	0	0	0
2018/01/29	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	03/05/2018	135.63	Put	Bond Future	8,039.3800	8.0394	8,876.1100	8.8761	10.408	0	0	0
2018/01/29	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	02/08/2018	137.54	Put	Bond Future	9,285.1500	9.2851	10,140.2200	10.1402	9.209	0	0	0
2018/01/29	2050	02/08/2018	137.52	Put	Bond Future	9,265.1500	9.2651	10,120.2200	10.1202	9.229	0	0	0
2018/01/29	2050	02/08/2018			Bond Future	128.2549	128.2549	127.3998	127.3998	(0.667)	0.0000	0.0000	0
2018/01/29	2050	02/08/2018	137.53	Put	Bond Future	9,275.1500	9.2751	10,130.2200	10.1302	9.219	0	0	0
2018/01/29	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	AL37	01/02/2018			Index Future	573.5110	573.5110	571.1950	571.1950	(0.404)	0.0000	0.0000	0
2018/01/29	AL37	03/05/2018			Index Future	584.2180	584.2180	581.8540	581.8540	(0.405)	0.0000	0.0000	0
2018/01/29	AL37	02/08/2018			Index Future	595.1270	595.1270	592.7070	592.7070	(0.407)	0.0000	0.0000	0
2018/01/29	AL7T	01/02/2018			Index Future	663.6690	663.6690	659.2880	659.2880	(0.660)	0.0000	0.0000	0
2018/01/29	AL7T	03/05/2018			Index Future	676.0590	676.0590	671.5910	671.5910	(0.661)	0.0000	0.0000	0
2018/01/29	AL7T	02/08/2018			Index Future	688.6820	688.6820	684.1180	684.1180	(0.663)	0.0000	0.0000	0
2018/01/29	ALBI	01/02/2018			Index Future	601.1150	601.1150	596.1600	596.1600	(0.824)	0.0000	0.0000	113
2018/01/29	ALBI	03/05/2018			Index Future	612.3370	612.3370	607.2850	607.2850	(0.825)	0.0000	0.0000	827
2018/01/29	ALBI	02/08/2018			Index Future	623.7710	623.7710	618.6120	618.6120	(0.827)	0.0000	0.0000	0
2018/01/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/01/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/29	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	01/02/2018			Bond Future	128.9762	128.9762	128.9740	128.9740	(0.002)	0.0000	0.0000	0
2018/01/29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	01/02/2018	132.29	Put	Bond Future	3,313.8100	3.3138	3,315.9700	3.3160	0.065	0	0	0
2018/01/29	EL28	01/02/2018	132.31	Put	Bond Future	3,333.8100	3.3338	3,335.9700	3.3360	0.065	0	0	0
2018/01/29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	01/02/2018	132.30	Put	Bond Future	3,323.8100	3.3238	3,325.9700	3.3260	0.065	0	0	0
2018/01/29	EL28	03/05/2018	133.20	Put	Bond Future	3,567.9500	3.5680	3,570.8700	3.5709	0.082	0	0	0
2018/01/29	EL28	03/05/2018			Bond Future	129.6320	129.6320	129.6291	129.6291	(0.002)	0.0000	0.0000	0
2018/01/29	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	03/05/2018	133.19	Put	Bond Future	3,557.9500	3.5580	3,560.8700	3.5609	0.082	0	0	0
2018/01/29	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	03/05/2018	133.18	Put	Bond Future	3,547.9500	3.5480	3,550.8700	3.5509	0.082	0	0	0
2018/01/29	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	02/08/2018			Bond Future	132.0674	132.0674	132.0618	132.0618	(0.004)	0.0000	0.0000	0
2018/01/29	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	02/08/2018	134.93	Put	Bond Future	2,862.5600	2.8626	2,868.2300	2.8682	0.198	0	0	0
2018/01/29	EL28	02/08/2018	134.95	Put	Bond Future	2,882.5600	2.8826	2,888.2300	2.8882	0.197	0	0	0
2018/01/29	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	EL28	02/08/2018	134.94	Put	Bond Future	2,872.5600	2.8726	2,878.2300	2.8782	0.197	0	0	0
2018/01/29	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	01/02/2018	10.99	Call	Bond Future	2,169.1400	2.1691	1,468.1300	1.4681	(32.317)	0	0	0
2018/01/29	ES33	01/02/2018			Bond Future	10.6317	79.3626	10.7459	78.6616	1.073	0.0000	0.0000	1,455
2018/01/29	ES33	01/02/2018	11.00	Call	Bond Future	2,228.3700	2.2284	1,527.3600	1.5274	(31.458)	0	0	0
2018/01/29	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	01/02/2018	11.01	Call	Bond Future	2,287.5200	2.2875	1,586.5100	1.5865	(30.645)	0	0	0
2018/01/29	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	03/05/2018	11.22	Call	Bond Future	2,924.7300	2.9247	2,210.5000	2.2105	(24.420)	0	0	0
2018/01/29	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	03/05/2018			Bond Future	10.7257	77.0527	10.8438	76.3385	1.101	0.0000	0.0000	9,466
2018/01/29	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	03/05/2018	11.20	Call	Bond Future	2,809.6600	2.8097	2,095.4300	2.0954	(25.421)	0	0	0
2018/01/29	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	03/05/2018	11.21	Call	Bond Future	2,867.2300	2.8672	2,153.0000	2.1530	(24.910)	0	0	0
2018/01/29	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	02/08/2018	11.14	Call	Bond Future	1,874.7300	1.8747	1,145.3600	1.1454	(38.905)	0	0	0
2018/01/29	ES33	02/08/2018			Bond Future	10.8216	78.4913	10.9441	77.7619	1.132	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	ES33	02/08/2018	11.15	Call	Bond Future	1,932.4800	1.9325	1,203.1100	1.2031	(37.743)	0	0	0
2018/01/29	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES33	02/08/2018	11.16	Call	Bond Future	1,990.1700	1.9902	1,260.8000	1.2608	(36.649)	0	0	0
2018/01/29	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	ES42	01/02/2018			Bond Future	10.7863	82.8702	10.9055	82.0295	1.105	0.0000	0.0000	798
2018/01/29	ES42	03/05/2018			Bond Future	10.8787	80.1560	11.0020	79.2995	1.134	0.0000	0.0000	7,957
2018/01/29	ES42	02/08/2018			Bond Future	10.9712	81.6522	11.0990	80.7777	1.165	0.0000	0.0000	0
2018/01/29	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	01/02/2018			GOVI	599.8390	599.8390	594.8260	594.8260	(0.836)	0.0000	0.0000	183
2018/01/29	GOVI	01/02/2018	581.03	Call	GOVI	188,090.0000	18.8090	137,960.0000	13.7960	(26.652)	0	0	0
2018/01/29	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	01/02/2018	581.04	Call	GOVI	187,990.0000	18.7990	137,860.0000	13.7860	(26.666)	0	0	0
2018/01/29	GOVI	01/02/2018	581.02	Call	GOVI	188,190.0000	18.8190	138,060.0000	13.8060	(26.638)	0	0	0
2018/01/29	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	03/05/2018	590.29	Call	GOVI	207,470.0000	20.7470	156,360.0000	15.6360	(24.635)	0	0	0
2018/01/29	GOVI	03/05/2018	590.27	Call	GOVI	207,670.0000	20.7670	156,560.0000	15.6560	(24.611)	0	0	0
2018/01/29	GOVI	03/05/2018			GOVI	611.0370	611.0370	605.9260	605.9260	(0.836)	0.0000	0.0000	698
2018/01/29	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	03/05/2018	590.28	Call	GOVI	207,570.0000	20.7570	156,460.0000	15.6460	(24.623)	0	0	0
2018/01/29	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	02/08/2018			GOVI	622.4470	622.4470	617.2280	617.2280	(0.838)	0.0000	0.0000	0
2018/01/29	GOVI	02/08/2018	605.71	Call	GOVI	167,370.0000	16.7370	115,180.0000	11.5180	(31.182)	0	0	0
2018/01/29	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GOVI	02/08/2018	605.72	Call	GOVI	167,270.0000	16.7270	115,080.0000	11.5080	(31.201)	0	0	0
2018/01/29	GOVI	02/08/2018	605.70	Call	GOVI	167,470.0000	16.7470	115,280.0000	11.5280	(31.164)	0	0	0
2018/01/29	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/29	IGOV	01/02/2018			Index Future	249.1340	249.1340	248.9070	248.9070	(0.091)	0.0000	0.0000	460
2018/01/29	IGOV	03/05/2018			Index Future	253.8000	253.8000	253.5650	253.5650	(0.093)	0.0000	0.0000	1,107
2018/01/29	IGOV	02/08/2018			Index Future	258.5680	258.5680	258.3250	258.3250	(0.094)	0.0000	0.0000	0
2018/01/29	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/29	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2018/01/29	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0300	100.0300	0.010	0.0000	0.0000	0
2018/01/29	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4600	100.4600	0.020	0.0000	0.0000	0
2018/01/29	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4700	99.4700	0.050	0.0000	0.0000	0
2018/01/29	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/29	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2018/01/29	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.5000	98.5000	0.010	0.0000	0.0000	0
2018/01/29	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8400	98.8400	0.020	0.0000	0.0000	0
2018/01/29	IS02	15/03/2019			Interest Rate Swap	99.1800	99.1800	99.2300	99.2300	0.050	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	IS02	21/06/2019			Interest Rate Swap	99.5200	99.5200	99.5800	99.5800	0.060	0.0000	0.0000	0
2018/01/29	IS02	20/09/2019			Interest Rate Swap	99.8800	99.8800	99.9600	99.9600	0.080	0.0000	0.0000	0
2018/01/29	IS02	20/12/2019			Interest Rate Swap	100.7900	100.7900	100.8900	100.8900	0.099	0.0000	0.0000	0
2018/01/29	IS02	23/03/2020			Interest Rate Swap	98.5200	98.5200	98.6400	98.6400	0.122	0.0000	0.0000	0
2018/01/29	IS05	17/12/2020			Interest Rate Swap	95.9400	95.9400	96.1400	96.1400	0.208	0.0000	0.0000	0
2018/01/29	IS05	16/03/2021			Interest Rate Swap	95.1600	95.1600	95.3800	95.3800	0.231	0.0000	0.0000	0
2018/01/29	IS05	15/06/2021			Interest Rate Swap	94.3500	94.3500	94.5800	94.5800	0.244	0.0000	0.0000	0
2018/01/29	IS05	21/09/2021			Interest Rate Swap	94.5200	94.5200	94.7600	94.7600	0.254	0.0000	0.0000	0
2018/01/29	IS05	21/12/2021			Interest Rate Swap	96.7100	96.7100	96.9700	96.9700	0.269	0.0000	0.0000	51
2018/01/29	IS05	15/03/2022			Interest Rate Swap	96.8500	96.8500	97.1200	97.1200	0.279	0.0000	0.0000	0
2018/01/29	IS05	21/06/2022			Interest Rate Swap	98.0300	98.0300	98.3300	98.3300	0.306	0.0000	0.0000	0
2018/01/29	IS05	20/09/2022			Interest Rate Swap	100.2200	100.2200	100.5500	100.5500	0.329	0.0000	0.0000	0
2018/01/29	IS05	20/12/2022			Interest Rate Swap	101.4700	101.4700	101.8200	101.8200	0.345	0.0000	0.0000	0
2018/01/29	IS05	22/03/2023			Interest Rate Swap	96.5700	96.5700	96.9600	96.9600	0.404	0.0000	0.0000	0
2018/01/29	IS10	17/12/2025			Interest Rate Swap	94.8300	94.8300	95.3500	95.3500	0.548	0.0000	0.0000	0
2018/01/29	IS10	16/03/2026			Interest Rate Swap	91.8400	91.8400	92.3800	92.3800	0.588	0.0000	0.0000	0
2018/01/29	IS10	15/06/2026			Interest Rate Swap	90.6000	90.6000	91.1400	91.1400	0.596	0.0000	0.0000	0
2018/01/29	IS10	21/09/2026			Interest Rate Swap	92.7700	92.7700	93.3200	93.3200	0.593	0.0000	0.0000	0
2018/01/29	IS10	21/12/2026			Interest Rate Swap	96.5600	96.5600	97.1100	97.1100	0.570	0.0000	0.0000	0
2018/01/29	IS10	15/03/2027			Interest Rate Swap	95.1300	95.1300	95.7000	95.7000	0.599	0.0000	0.0000	0
2018/01/29	IS10	21/06/2027			Interest Rate Swap	97.1800	97.1800	97.7700	97.7700	0.607	0.0000	0.0000	0
2018/01/29	IS10	20/09/2027			Interest Rate Swap	100.8800	100.8800	101.4900	101.4900	0.605	0.0000	0.0000	0
2018/01/29	IS10	20/12/2027			Interest Rate Swap	101.2200	101.2200	101.8600	101.8600	0.632	0.0000	0.0000	0
2018/01/29	IS10	22/03/2028			Interest Rate Swap	96.4600	96.4600	97.1300	97.1300	0.695	0.0000	0.0000	0
2018/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/29	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/01/29	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/01/29	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/01/29	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/01/29	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/01/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/29	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/01/29	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/01/29	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/29	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/29	R023	01/02/2018	8.33	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/29	R023	01/02/2018			Bond Future	7.7266	103.4925	7.8418	103.0186	1.490	0.0000	0.0000	9,107
2018/01/29	R023	01/02/2018	8.32	Call	Bond Future	2,412.7600	2.4128	1,938.9100	1.9389	(19.639)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	R023	01/02/2018	8.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/29	R023	01/02/2018	8.33	Call	Bond Future	2,452.8100	2.4528	1,978.9600	1.9790	(19.319)	0	0	0
2018/01/29	R023	01/02/2018	8.31	Call	Bond Future	2,372.7000	2.3727	1,898.8400	1.8988	(19.971)	0	0	0
2018/01/29	R023	01/02/2018	8.31	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/01/29	R023	03/05/2018	8.27	Call	Bond Future	2,397.4800	2.3975	2,014.2700	2.0143	(15.984)	0	0	0
2018/01/29	R023	03/05/2018			Bond Future	7.7351	101.4947	7.8575	101.0119	1.581	0.0000	0.0000	33,191
2018/01/29	R023	03/05/2018	8.27	Put	Bond Future	307.0000	0.3070	406.6000	0.4066	32.443	0	0	0
2018/01/29	R023	03/05/2018	8.28	Call	Bond Future	2,428.4900	2.4285	2,043.2700	2.0433	(15.863)	0	0	0
2018/01/29	R023	03/05/2018	8.29	Put	Bond Future	292.1900	0.2922	387.8100	0.3878	32.725	0	0	0
2018/01/29	R023	03/05/2018	9.19	Call	Bond Future	5,580.1300	5.5801	5,105.3200	5.1053	(8.509)	0	0	0
2018/01/29	R023	03/05/2018	9.19	Put	Bond Future	17.4300	0.0174	25.4300	0.0254	45.898	0	0	2,500
2018/01/29	R023	03/05/2018	8.28	Put	Bond Future	299.4400	0.2994	397.0300	0.3970	32.591	0	0	0
2018/01/29	R023	03/05/2018	8.29	Call	Bond Future	2,459.7900	2.4598	2,072.6000	2.0726	(15.741)	0	0	0
2018/01/29	R035	01/02/2018	9.75	Call	Bond Future	3,244.2800	3.2443	2,352.4300	2.3524	(27.490)	0	0	0
2018/01/29	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	01/02/2018			Bond Future	9.3439	99.9254	9.4535	99.0335	1.172	0.0000	0.0000	36,881
2018/01/29	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	01/02/2018	9.73	Call	Bond Future	3,088.3800	3.0884	2,196.5300	2.1965	(28.878)	0	0	0
2018/01/29	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	01/02/2018	9.74	Call	Bond Future	3,166.3800	3.1664	2,274.5300	2.2745	(28.166)	0	0	0
2018/01/29	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	03/05/2018			Bond Future	9.3947	97.2906	9.5076	96.3819	1.203	0.0000	0.0000	47,855
2018/01/29	R035	03/05/2018	9.90	Call	Bond Future	3,965.4700	3.9655	3,056.8000	3.0568	(22.915)	0	0	0
2018/01/29	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	03/05/2018	9.91	Call	Bond Future	4,041.4300	4.0414	3,132.7600	3.1328	(22.484)	0	0	0
2018/01/29	R035	03/05/2018	9.89	Call	Bond Future	3,889.4200	3.8894	2,980.7500	2.9807	(23.363)	0	0	0
2018/01/29	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	02/08/2018	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	02/08/2018			Bond Future	9.4467	99.1319	9.5635	98.2041	1.237	0.0000	0.0000	0
2018/01/29	R035	02/08/2018	9.42	Put	Bond Future	213.7400	0.2137	1,141.5500	1.1416	434.083	0	0	0
2018/01/29	R035	02/08/2018	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R035	02/08/2018	9.44	Put	Bond Future	53.4500	0.0534	981.2600	0.9813	1735.847	0	0	0
2018/01/29	R035	02/08/2018	9.43	Put	Bond Future	133.5400	0.1335	1,061.3500	1.0614	694.781	0	0	0
2018/01/29	R035	02/08/2018	9.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R186	01/02/2018	8.96	Call	Bond Future	3,510.9200	3.5109	2,747.9400	2.7479	(21.732)	0	0	0
2018/01/29	R186	01/02/2018	8.50	Put	Bond Future	228.9700	0.2290	449.8400	0.4498	96.462	0	0	0
2018/01/29	R186	01/02/2018	9.00	Call	Bond Future	3,766.3900	3.7664	3,003.5300	3.0035	(20.254)	0	0	0
2018/01/29	R186	01/02/2018	9.25	Call	Bond Future	5,346.0500	5.3461	4,583.3100	4.5833	(14.267)	0	0	0
2018/01/29	R186	01/02/2018			Bond Future	8.4229	114.1337	8.5377	113.3709	1.363	0.0000	0.0000	26,083
2018/01/29	R186	01/02/2018	8.50	Call	Bond Future	742.0500	0.7420	200.1800	0.2002	(73.023)	0	0	1,460
2018/01/29	R186	01/02/2018	7.75	Put	Bond Future	4,611.1600	4.6112	5,373.8900	5.3739	16.541	0	0	0
2018/01/29	R186	01/02/2018	7.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,460
2018/01/29	R186	01/02/2018	8.97	Call	Bond Future	3,574.8500	3.5749	2,811.9000	2.8119	(21.342)	0	0	0
2018/01/29	R186	01/02/2018	8.96	Put	Bond Future	0.3000	0.0003	0.0600	0.0001	(80.000)	0	0	0
2018/01/29	R186	01/02/2018	9.00	Put	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	6,200
2018/01/29	R186	01/02/2018	8.75	Put	Bond Future	11.4600	0.0115	12.1700	0.0122	6.195	0	0	775

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	R186	01/02/2018	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	775
2018/01/29	R186	01/02/2018	8.97	Put	Bond Future	0.2500		0.0003	0.0400	0.0000	(84.000)	0	0	0
2018/01/29	R186	01/02/2018	8.98	Call	Bond Future	3,638.7400		3.6387	2,875.8300	2.8758	(20.966)	0	0	0
2018/01/29	R186	01/02/2018	8.98	Put	Bond Future	0.2000		0.0002	0.0300	0.0000	(85.000)	0	0	0
2018/01/29	R186	01/02/2018	8.75	Call	Bond Future	2,166.9500		2.1669	1,404.9200	1.4049	(35.166)	0	0	0
2018/01/29	R186	01/02/2018	9.65	Call	Bond Future	7,810.9900		7.8110	7,048.2500	7.0483	(9.765)	0	0	0
2018/01/29	R186	01/02/2018	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,950
2018/01/29	R186	03/05/2018	10.14	Put	Bond Future	31.7900		0.0318	43.3400	0.0433	36.332	0	0	0
2018/01/29	R186	03/05/2018	8.00	Put	Bond Future	3,835.0500		3.8350	4,399.8300	4.3998	14.727	0	0	0
2018/01/29	R186	03/05/2018	8.69	Call	Bond Future	2,716.4200		2.7164	2,221.7500	2.2218	(18.210)	0	0	0
2018/01/29	R186	03/05/2018	9.72	Put	Bond Future	120.4700		0.1205	159.0500	0.1590	32.025	0	0	10,640
2018/01/29	R186	03/05/2018	8.40	Put	Bond Future	2,080.7300		2.0807	2,486.5600	2.4866	19.504	0	0	0
2018/01/29	R186	03/05/2018	8.92	Call	Bond Future	3,732.2000		3.7322	3,153.8000	3.1538	(15.498)	0	0	0
2018/01/29	R186	03/05/2018	8.91	Put	Bond Future	809.0600		0.8091	1,011.1000	1.0111	24.972	0	0	0
2018/01/29	R186	03/05/2018			Bond Future	8.4609		116.2644	8.5807	115.4873	1.416	0.0000	0.0000	140,729
2018/01/29	R186	03/05/2018	9.30	Put	Bond Future	353.1300		0.3531	452.9000	0.4529	28.253	0	0	0
2018/01/29	R186	03/05/2018	9.30	Call	Bond Future	5,648.8500		5.6488	4,971.4700	4.9715	(11.991)	0	0	1,120
2018/01/29	R186	03/05/2018	10.14	Call	Bond Future	10,302.4100		10.3024	9,536.8100	9.5368	(7.431)	0	0	0
2018/01/29	R186	03/05/2018	8.93	Call	Bond Future	3,779.3600		3.7794	3,197.7200	3.1977	(15.390)	0	0	0
2018/01/29	R186	03/05/2018	8.93	Put	Bond Future	777.1400		0.7771	972.6500	0.9727	25.158	0	0	0
2018/01/29	R186	03/05/2018	9.19	Put	Bond Future	450.3500		0.4503	573.7500	0.5738	27.401	0	0	0
2018/01/29	R186	03/05/2018	8.00	Call	Bond Future	779.1800		0.7792	566.8100	0.5668	(27.256)	0	0	4,745
2018/01/29	R186	03/05/2018	8.69	Put	Bond Future	1,236.7000		1.2367	1,519.1800	1.5192	22.841	0	0	0
2018/01/29	R186	03/05/2018	9.72	Call	Bond Future	7,943.0000		7.9430	7,204.4300	7.2044	(9.298)	0	0	0
2018/01/29	R186	03/05/2018	8.70	Put	Bond Future	1,214.0400		1.2140	1,492.5500	1.4925	22.941	0	0	3,500
2018/01/29	R186	03/05/2018	8.40	Call	Bond Future	1,683.2600		1.6833	1,311.9400	1.3119	(22.060)	0	0	4,745
2018/01/29	R186	03/05/2018	8.92	Put	Bond Future	792.8700		0.7929	991.6200	0.9916	25.067	0	0	0
2018/01/29	R186	03/05/2018	8.91	Call	Bond Future	3,685.4600		3.6855	3,110.3500	3.1104	(15.605)	0	0	0
2018/01/29	R186	03/05/2018	9.75	Call	Bond Future	8,110.2500		8.1102	7,368.7700	7.3688	(9.143)	0	0	0
2018/01/29	R186	03/05/2018	9.75	Put	Bond Future	110.2800		0.1103	145.9500	0.1460	32.345	0	0	3,200
2018/01/29	R186	03/05/2018	9.19	Call	Bond Future	5,070.9300		5.0709	4,417.1800	4.4172	(12.892)	0	0	0
2018/01/29	R186	03/05/2018	8.70	Call	Bond Future	2,757.7500		2.7577	2,259.1100	2.2591	(18.081)	0	0	0
2018/01/29	R186	03/05/2018	8.85	Call	Bond Future	3,409.0600		3.4091	2,854.3300	2.8543	(16.272)	0	0	0
2018/01/29	R186	03/05/2018	8.85	Put	Bond Future	911.2600		0.9113	1,133.6800	1.1337	24.408	0	0	4,745
2018/01/29	R186	02/08/2018	8.48	Put	Bond Future	2,738.4000		2.7384	3,129.8600	3.1299	14.295	0	0	0
2018/01/29	R186	02/08/2018			Bond Future	8.5003		113.1601	8.6259	112.3659	1.477	0.0000	0.0000	0
2018/01/29	R186	02/08/2018	8.47	Call	Bond Future	2,580.3000		2.5803	2,180.5900	2.1806	(15.491)	0	0	0
2018/01/29	R186	02/08/2018	8.47	Put	Bond Future	2,772.8800		2.7729	3,167.3300	3.1673	14.225	0	0	0
2018/01/29	R186	02/08/2018	8.48	Call	Bond Future	2,609.4700		2.6095	2,206.7700	2.2068	(15.432)	0	0	0
2018/01/29	R186	02/08/2018	8.46	Call	Bond Future	2,551.3400		2.5513	2,154.6300	2.1546	(15.549)	0	0	0
2018/01/29	R186	02/08/2018	8.46	Put	Bond Future	2,807.6200		2.8076	3,205.0700	3.2051	14.156	0	0	0
2018/01/29	R197	01/02/2018	301.68	Put	Bond Future	4,038.8800		4.0389	4,201.3200	4.2013	4.022	0	0	0
2018/01/29	R197	01/02/2018			Bond Future	297.6411		297.6411	297.4787	297.4787	(0.055)	0.0000	0.0000	641
2018/01/29	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R197	01/02/2018	301.67	Put	Bond Future	4,028.8800		4.0289	4,191.3200	4.1913	4.032	0	0	0
2018/01/29	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	R197	01/02/2018	301.66	Put	Bond Future	4,018.8800	4.0189	4,181.3200	4.1813	4.042	0	0	0
2018/01/29	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R197	03/05/2018			Bond Future	303.2150	303.2150	303.0482	303.0482	(0.055)	0.0000	0.0000	2,388
2018/01/29	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R197	03/05/2018	304.44	Put	Bond Future	1,225.0000	1.2250	1,391.8100	1.3918	13.617	0	0	0
2018/01/29	R197	03/05/2018	304.46	Put	Bond Future	1,245.0000	1.2450	1,411.8100	1.4118	13.398	0	0	0
2018/01/29	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R197	03/05/2018	304.45	Put	Bond Future	1,235.0000	1.2350	1,401.8100	1.4018	13.507	0	0	0
2018/01/29	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R202	01/02/2018	249.06	Put	Bond Future	13,003.8100	13.0038	13,011.6400	13.0116	0.060	0	0	0
2018/01/29	R202	01/02/2018			Bond Future	236.0562	236.0562	236.0484	236.0484	(0.003)	0.0000	0.0000	17,523
2018/01/29	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R202	01/02/2018	249.08	Put	Bond Future	13,023.8100	13.0238	13,031.6400	13.0316	0.060	0	0	0
2018/01/29	R202	01/02/2018	249.07	Put	Bond Future	13,013.8100	13.0138	13,021.6400	13.0216	0.060	0	0	0
2018/01/29	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R202	03/05/2018	247.48	Put	Bond Future	7,399.1800	7.3992	7,387.0400	7.3870	(0.164)	0	0	0
2018/01/29	R202	03/05/2018	247.47	Call	Bond Future	397.1400	0.3971	375.9900	0.3760	(5.326)	0	0	0
2018/01/29	R202	03/05/2018			Bond Future	240.4767	240.4767	240.4677	240.4677	(0.004)	0.0000	0.0000	10,805
2018/01/29	R202	03/05/2018	247.48	Call	Bond Future	395.8800	0.3959	374.7700	0.3748	(5.332)	0	0	0
2018/01/29	R202	03/05/2018	247.47	Put	Bond Future	7,390.4400	7.3904	7,378.2600	7.3783	(0.165)	0	0	0
2018/01/29	R202	03/05/2018	247.49	Call	Bond Future	394.6300	0.3946	373.5500	0.3735	(5.342)	0	0	0
2018/01/29	R202	03/05/2018	247.49	Put	Bond Future	7,407.9300	7.4079	7,395.8200	7.3958	(0.163)	0	0	0
2018/01/29	R204	01/02/2018	7.27	Call	Bond Future	244.4800	0.2445	137.0200	0.1370	(43.955)	0	0	0
2018/01/29	R204	01/02/2018			Bond Future	6.9778	101.8692	7.1062	101.7618	1.839	0.0000	0.0000	11,702
2018/01/29	R204	01/02/2018	7.25	Call	Bond Future	227.7800	0.2278	120.3600	0.1204	(47.160)	0	0	0
2018/01/29	R204	01/02/2018	7.25	Put	Bond Future	0.0100	0.0000	0.0800	0.0001	700.000	0	0	0
2018/01/29	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2018/01/29	R204	01/02/2018	7.26	Call	Bond Future	236.1300	0.2361	128.6900	0.1287	(45.500)	0	0	0
2018/01/29	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2018/01/29	R204	03/05/2018	7.10	Put	Bond Future	33.4200	0.0334	62.6000	0.0626	87.313	0	0	0
2018/01/29	R204	03/05/2018			Bond Future	6.7459	103.7710	6.9276	103.6613	2.694	0.0000	0.0000	21,765
2018/01/29	R204	03/05/2018	7.09	Call	Bond Future	242.0600	0.2421	162.3300	0.1623	(32.938)	0	0	0
2018/01/29	R204	03/05/2018	7.09	Put	Bond Future	34.5800	0.0346	64.5300	0.0645	86.611	0	0	0
2018/01/29	R204	03/05/2018	7.10	Call	Bond Future	246.9200	0.2469	166.4200	0.1664	(32.602)	0	0	0
2018/01/29	R204	03/05/2018	7.08	Call	Bond Future	237.2400	0.2372	158.2900	0.1583	(33.279)	0	0	0
2018/01/29	R204	03/05/2018	7.08	Put	Bond Future	35.7800	0.0358	66.5100	0.0665	85.886	0	0	0
2018/01/29	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R207	01/02/2018	7.60	Call	Bond Future	1,017.7700	1.0178	809.8600	0.8099	(20.428)	0	0	0
2018/01/29	R207	01/02/2018			Bond Future	7.0274	100.8310	7.1438	100.6231	1.656	0.0000	0.0000	29,414
2018/01/29	R207	01/02/2018	7.61	Call	Bond Future	1,035.4200	1.0354	827.5100	0.8275	(20.080)	0	0	0
2018/01/29	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R207	01/02/2018	7.62	Call	Bond Future	1,053.0700	1.0531	845.1600	0.8452	(19.743)	0	0	0
2018/01/29	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R207	03/05/2018	7.57	Call	Bond Future	1,005.2800	1.0053	819.1300	0.8191	(18.517)	0	0	0
2018/01/29	R207	03/05/2018	7.56	Put	Bond Future	42.5200	0.0425	69.1200	0.0691	62.559	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	R207	03/05/2018			Bond Future	6.9534	102.7133	7.0883	102.5014	1.939	0.0000	0.0000	25,290
2018/01/29	R207	03/05/2018	7.58	Call	Bond Future	1,019.3400	1.0193	832.4000	0.8324	(18.339)	0	0	0
2018/01/29	R207	03/05/2018	7.58	Put	Bond Future	39.5100	0.0395	64.5100	0.0645	63.275	0	0	0
2018/01/29	R207	03/05/2018	7.57	Put	Bond Future	40.9900	0.0410	66.7800	0.0668	62.918	0	0	0
2018/01/29	R207	03/05/2018	7.56	Call	Bond Future	991.2700	0.9913	805.9300	0.8059	(18.697)	0	0	0
2018/01/29	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R208	01/02/2018			Bond Future	7.3248	100.7904	7.4404	100.4742	1.579	0.0000	0.0000	20,935
2018/01/29	R208	01/02/2018	7.84	Call	Bond Future	1,398.9600	1.3990	1,082.8300	1.0828	(22.598)	0	0	0
2018/01/29	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R208	01/02/2018	7.85	Call	Bond Future	1,425.8700	1.4259	1,109.7400	1.1097	(22.171)	0	0	0
2018/01/29	R208	01/02/2018	7.83	Call	Bond Future	1,372.0400	1.3720	1,055.9100	1.0559	(23.041)	0	0	0
2018/01/29	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R208	03/05/2018	7.77	Call	Bond Future	1,323.0900	1.3231	1,066.0600	1.0661	(19.426)	0	0	0
2018/01/29	R208	03/05/2018			Bond Future	7.3029	99.2707	7.4297	98.9485	1.735	0.0000	0.0000	33,549
2018/01/29	R208	03/05/2018	7.77	Put	Bond Future	142.1200	0.1421	207.2800	0.2073	45.849	0	0	0
2018/01/29	R208	03/05/2018	7.78	Call	Bond Future	1,343.6800	1.3437	1,085.0000	1.0850	(19.252)	0	0	0
2018/01/29	R208	03/05/2018	7.79	Put	Bond Future	133.3700	0.1334	195.2800	0.1953	46.420	0	0	0
2018/01/29	R208	03/05/2018	7.78	Put	Bond Future	137.6200	0.1376	201.1300	0.2011	46.149	0	0	0
2018/01/29	R208	03/05/2018	7.79	Call	Bond Future	1,364.5100	1.3645	1,104.2300	1.1042	(19.075)	0	0	0
2018/01/29	R209	01/02/2018	9.72	Call	Bond Future	2,607.3400	2.6073	1,819.9800	1.8200	(30.198)	0	0	0
2018/01/29	R209	01/02/2018	9.73	Call	Bond Future	2,671.3500	2.6713	1,883.9600	1.8840	(29.475)	0	0	0
2018/01/29	R209	01/02/2018	9.71	Put	Bond Future	12.0700	0.0121	9.3700	0.0094	(22.370)	0	0	0
2018/01/29	R209	01/02/2018	10.10	Call	Bond Future	5,017.4200	5.0174	4,232.8500	4.2329	(15.637)	0	0	0
2018/01/29	R209	01/02/2018	9.85	Call	Bond Future	3,440.8100	3.4408	2,655.1300	2.6551	(22.834)	0	0	0
2018/01/29	R209	01/02/2018	9.33	Call	Bond Future	494.5900	0.4946	88.8000	0.0888	(82.046)	0	0	220
2018/01/29	R209	01/02/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	739
2018/01/29	R209	01/02/2018	9.75	Call	Bond Future	2,799.5400	2.7995	2,012.2800	2.0123	(28.121)	0	0	5,000
2018/01/29	R209	01/02/2018			Bond Future	9.3334	75.4751	9.4480	74.6906	1.228	0.0000	0.0000	132,614
2018/01/29	R209	01/02/2018	9.73	Put	Bond Future	9.2400	0.0092	6.4000	0.0064	(30.736)	0	0	0
2018/01/29	R209	01/02/2018	9.71	Call	Bond Future	2,543.4100	2.5434	1,756.1600	1.7562	(30.953)	0	0	0
2018/01/29	R209	01/02/2018	9.88	Call	Bond Future	3,632.4600	3.6325	2,847.1400	2.8471	(21.620)	0	0	0
2018/01/29	R209	01/02/2018	9.88	Put	Bond Future	1.0000	0.0010	0.2300	0.0002	(77.000)	0	0	220
2018/01/29	R209	01/02/2018	9.59	Call	Bond Future	1,790.9000	1.7909	1,021.7900	1.0218	(42.945)	0	0	0
2018/01/29	R209	01/02/2018	9.59	Put	Bond Future	51.8600	0.0519	67.3000	0.0673	29.772	0	0	377
2018/01/29	R209	01/02/2018	9.72	Put	Bond Future	10.5700	0.0106	7.7600	0.0078	(26.585)	0	0	0
2018/01/29	R209	01/02/2018	10.10	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2018/01/29	R209	01/02/2018	9.85	Put	Bond Future	1.6100	0.0016	0.4800	0.0005	(70.186)	0	0	7,500
2018/01/29	R209	01/02/2018	9.33	Put	Bond Future	518.1900	0.5182	896.9500	0.8969	73.093	0	0	0
2018/01/29	R209	01/02/2018	10.22	Call	Bond Future	5,755.9000	5.7559	4,971.3500	4.9713	(13.630)	0	0	0
2018/01/29	R209	01/02/2018	9.75	Put	Bond Future	7.0200	0.0070	4.3100	0.0043	(38.604)	0	0	0
2018/01/29	R209	01/02/2018	10.00	Call	Bond Future	4,392.7600	4.3928	3,608.0900	3.6081	(17.863)	0	0	0
2018/01/29	R209	01/02/2018	10.00	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	7,488
2018/01/29	R209	01/02/2018	9.89	Call	Bond Future	3,696.2200	3.6962	2,911.0000	2.9110	(21.244)	0	0	0
2018/01/29	R209	01/02/2018	9.89	Put	Bond Future	0.8500	0.0009	0.1800	0.0002	(78.824)	0	0	157
2018/01/29	R209	01/02/2018	9.32	Put	Bond Future	553.7600	0.5538	954.0000	0.9540	72.277	0	0	0
2018/01/29	R209	01/02/2018	9.32	Call	Bond Future	461.0800	0.4611	76.7700	0.0768	(83.350)	0	0	157

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2018/01/29	R209	01/02/2018	9.87	Call	Bond Future	3,568.6300	3.5686	2,783.2000	2.7832	(22.009)	0	0	0
2018/01/29	R209	01/02/2018	9.87	Put	Bond Future	1.1700	0.0012	0.2900	0.0003	(75.214)	0	0	739
2018/01/29	R209	01/02/2018	9.52	Put	Bond Future	107.9500	0.1080	167.0700	0.1671	54.766	0	0	0
2018/01/29	R209	01/02/2018	9.52	Call	Bond Future	1,378.6900	1.3787	653.2600	0.6533	(52.617)	0	0	739
2018/01/29	R209	03/05/2018	10.73	Call	Bond Future	8,576.7200	8.5767	7,819.1500	7.8191	(8.833)	0	0	0
2018/01/29	R209	03/05/2018	10.00	Call	Bond Future	4,795.0000	4.7950	4,159.5900	4.1596	(13.252)	0	0	0
2018/01/29	R209	03/05/2018	9.77	Call	Bond Future	0.0000	0.0000	3,144.4600	3.1445	100.000	0	0	0
2018/01/29	R209	03/05/2018	9.75	Call	Bond Future	3,622.4100	3.6224	3,061.5200	3.0615	(15.484)	0	0	435
2018/01/29	R209	03/05/2018	9.85	Put	Bond Future	971.4000	0.9714	1,177.8100	1.1778	21.249	0	0	0
2018/01/29	R209	03/05/2018			Bond Future	9.3805	73.7348	9.4984	72.9355	1.257	0.0000	0.0000	66,096
2018/01/29	R209	03/05/2018	10.73	Put	Bond Future	156.9600	0.1570	198.7400	0.1987	26.618	0	0	435
2018/01/29	R209	03/05/2018	10.22	Call	Bond Future	5,901.2300	5.9012	5,215.5900	5.2156	(11.619)	0	0	0
2018/01/29	R209	03/05/2018	10.22	Put	Bond Future	483.1700	0.4832	596.8800	0.5969	23.534	0	0	435
2018/01/29	R209	03/05/2018	9.75	Put	Bond Future	1,160.6400	1.1606	1,399.1000	1.3991	20.546	0	0	0
2018/01/29	R209	03/05/2018	9.85	Call	Bond Future	4,078.1500	4.0781	3,485.2100	3.4852	(14.539)	0	0	0
2018/01/29	R209	03/05/2018	10.00	Put	Bond Future	737.1600	0.7372	901.1000	0.9011	22.239	0	0	5,000
2018/01/29	R209	03/05/2018	9.77	Put	Bond Future	0.0000	0.0000	1,352.3400	1.3523	100.000	0	0	250
2018/01/29	R209	03/05/2018	9.86	Call	Bond Future	4,124.8400	4.1248	3,528.8600	3.5289	(14.449)	0	0	0
2018/01/29	R209	03/05/2018	9.47	Put	Bond Future	0.0000	0.0000	2,207.9700	2.2080	100.000	0	0	250
2018/01/29	R209	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	3,388.9600	3.3890	100.000	0	0	0
2018/01/29	R209	03/05/2018	9.19	Call	Bond Future	0.0000	0.0000	1,270.8200	1.2708	100.000	0	0	250
2018/01/29	R209	03/05/2018	9.84	Call	Bond Future	4,031.7600	4.0318	3,441.9000	3.4419	(14.630)	0	0	0
2018/01/29	R209	03/05/2018	9.84	Put	Bond Future	989.1100	0.9891	1,198.6000	1.1986	21.180	0	0	0
2018/01/29	R209	03/05/2018	9.86	Put	Bond Future	954.0800	0.9541	1,157.4500	1.1575	21.316	0	0	0
2018/01/29	R209	03/05/2018	9.47	Call	Bond Future	0.0000	0.0000	2,016.6100	2.0166	100.000	0	0	0
2018/01/29	R209	02/08/2018	9.66	Call	Bond Future	3,986.9500	3.9869	3,490.2200	3.4902	(12.459)	0	0	435
2018/01/29	R209	02/08/2018	10.38	Call	Bond Future	7,118.1700	7.1182	6,465.8900	6.4659	(9.164)	0	0	0
2018/01/29	R209	02/08/2018	10.39	Put	Bond Future	1,063.2000	1.0632	1,225.2300	1.2252	15.240	0	0	0
2018/01/29	R209	02/08/2018			Bond Future	9.4281	75.1113	9.5497	74.2954	1.290	0.0000	0.0000	816
2018/01/29	R209	02/08/2018	10.84	Call	Bond Future	9,268.6000	9.2686	8,549.5500	8.5496	(7.758)	0	0	0
2018/01/29	R209	02/08/2018	10.84	Put	Bond Future	572.0100	0.5720	668.9100	0.6689	16.940	0	0	435
2018/01/29	R209	02/08/2018	10.21	Call	Bond Future	6,332.4600	6.3325	5,710.4100	5.7104	(9.823)	0	0	0
2018/01/29	R209	02/08/2018	10.21	Put	Bond Future	1,312.9600	1.3130	1,506.8600	1.5069	14.768	0	0	435
2018/01/29	R209	02/08/2018	9.66	Put	Bond Future	2,442.3100	2.4423	2,761.5300	2.7615	13.070	0	0	0
2018/01/29	R209	02/08/2018	10.38	Put	Bond Future	1,075.7300	1.0757	1,239.4000	1.2394	15.215	0	0	0
2018/01/29	R209	02/08/2018	10.39	Call	Bond Future	7,165.0900	7.1651	6,511.1700	6.5112	(9.126)	0	0	0
2018/01/29	R209	02/08/2018	10.40	Call	Bond Future	7,211.9200	7.2119	6,556.3400	6.5563	(9.090)	0	0	0
2018/01/29	R209	02/08/2018	10.40	Put	Bond Future	1,050.6600	1.0507	1,211.0300	1.2110	15.264	0	0	0
2018/01/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R209	01/11/2018	9.34	Put	Bond Future	4,437.9500	4.4380	4,854.1600	4.8542	9.378	0	0	0
2018/01/29	R209	01/11/2018	1,016.00	Call	Bond Future	72,519.9900	72.5200	71,688.0200	71.6880	(1.147)	0	0	0
2018/01/29	R209	01/11/2018			Bond Future	9.4717	73.4079	9.5969	72.5759	1.321	0.0000	0.0000	0
2018/01/29	R209	01/11/2018	1,016.01	Call	Bond Future	72,519.9900	72.5200	71,688.0200	71.6880	(1.147)	0	0	0
2018/01/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R209	01/11/2018	1,015.99	Call	Bond Future	72,519.9800	72.5200	71,688.0100	71.6880	(1.147)	0	0	0
2018/01/29	R209	01/11/2018	9.34	Call	Bond Future	3,546.8100	3.5468	3,131.0500	3.1311	(11.722)	0	0	255
2018/01/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R209	01/11/2018	10.57	Call	Bond Future	8,354.9900	8.3550	7,704.1500	7.7041	(7.790)	0	0	0

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2018/01/29	R209	01/11/2018	10.57	Put	Bond Future	1,508.7800		1.5088	1,689.9100	1.6899	12.005	0	0	255
2018/01/29	R209	01/11/2018	9.94	Call	Bond Future	5,686.7100		5.6867	5,141.4000	5.1414	(9.589)	0	0	0
2018/01/29	R209	01/11/2018	9.94	Put	Bond Future	2,644.2000		2.6442	2,930.8600	2.9309	10.841	0	0	255
2018/01/29	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R210	01/02/2018			Bond Future	187.0361		187.0361	187.0290	187.0290	(0.004)	0.0000	0.0000	0
2018/01/29	R210	01/02/2018	192.36	Put	Bond Future	5,323.9200		5.3239	5,330.9900	5.3310	0.133	0	0	0
2018/01/29	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R210	01/02/2018	192.38	Put	Bond Future	5,343.9200		5.3439	5,350.9900	5.3510	0.132	0	0	0
2018/01/29	R210	01/02/2018	192.37	Put	Bond Future	5,333.9200		5.3339	5,340.9900	5.3410	0.133	0	0	0
2018/01/29	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R210	03/05/2018	191.44	Put	Bond Future	3,326.2900		3.3263	3,334.2700	3.3343	0.240	0	0	0
2018/01/29	R210	03/05/2018			Bond Future	188.1137		188.1137	188.1057	188.1057	(0.004)	0.0000	0.0000	2,159
2018/01/29	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R210	03/05/2018	191.46	Put	Bond Future	3,346.2900		3.3463	3,354.2700	3.3543	0.238	0	0	0
2018/01/29	R210	03/05/2018	191.45	Put	Bond Future	3,336.2900		3.3363	3,344.2700	3.3443	0.239	0	0	0
2018/01/29	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	01/02/2018	154.71	Put	Bond Future	3,572.0400		3.5720	3,578.5200	3.5785	0.181	0	0	0
2018/01/29	R212	01/02/2018			Bond Future	151.1380		151.1380	151.1315	151.1315	(0.004)	0.0000	0.0000	3,352
2018/01/29	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	01/02/2018	154.70	Put	Bond Future	3,562.0400		3.5620	3,568.5200	3.5685	0.182	0	0	0
2018/01/29	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	01/02/2018	154.69	Put	Bond Future	3,552.0400		3.5520	3,558.5200	3.5585	0.182	0	0	0
2018/01/29	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	03/05/2018			Bond Future	153.9683		153.9683	153.9611	153.9611	(0.005)	0.0000	0.0000	4,725
2018/01/29	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	03/05/2018	154.28	Put	Bond Future	311.6700		0.3117	318.9100	0.3189	2.323	0	0	0
2018/01/29	R212	03/05/2018	154.30	Put	Bond Future	331.6700		0.3317	338.9100	0.3389	2.183	0	0	0
2018/01/29	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/29	R212	03/05/2018	154.29	Put	Bond Future	321.6700		0.3217	328.9100	0.3289	2.251	0	0	0
2018/01/29	R213	01/02/2018	9.42	Call	Bond Future	2,767.1100		2.7671	1,959.1500	1.9591	(29.199)	0	0	0
2018/01/29	R213	01/02/2018	9.41	Put	Bond Future	5.9500		0.0060	4.2900	0.0043	(27.899)	0	0	0
2018/01/29	R213	01/02/2018			Bond Future	9.0035		87.8583	9.1231	87.0520	1.329	0.0000	0.0000	48,669
2018/01/29	R213	01/02/2018	9.43	Call	Bond Future	2,831.1700		2.8312	2,023.2500	2.0232	(28.537)	0	0	0
2018/01/29	R213	01/02/2018	9.43	Put	Bond Future	4.4100		0.0044	2.7900	0.0028	(36.735)	0	0	0
2018/01/29	R213	01/02/2018	9.42	Put	Bond Future	5.1300		0.0051	3.4700	0.0035	(32.359)	0	0	0
2018/01/29	R213	01/02/2018	9.41	Call	Bond Future	2,703.0700		2.7031	1,895.1100	1.8951	(29.890)	0	0	0
2018/01/29	R213	03/05/2018	9.57	Put	Bond Future	835.3400		0.8353	1,032.5700	1.0326	23.611	0	0	0
2018/01/29	R213	03/05/2018	9.56	Call	Bond Future	4,191.3900		4.1914	3,570.2100	3.5702	(14.820)	0	0	0
2018/01/29	R213	03/05/2018			Bond Future	9.0472		85.9491	9.1707	85.1276	1.365	0.0000	0.0000	25,306
2018/01/29	R213	03/05/2018	9.57	Call	Bond Future	4,238.8600		4.2389	3,614.6100	3.6146	(14.727)	0	0	0
2018/01/29	R213	03/05/2018	9.56	Put	Bond Future	851.2000		0.8512	1,051.5000	1.0515	23.531	0	0	0
2018/01/29	R213	03/05/2018	9.58	Call	Bond Future	4,286.6400		4.2866	3,659.3500	3.6594	(14.634)	0	0	0
2018/01/29	R213	03/05/2018	9.58	Put	Bond Future	819.8700		0.8199	1,014.0600	1.0141	23.685	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/29	R213	02/08/2018	9.06	Call	Bond Future	2,896.2300	2.8962	2,466.9300	2.4669	(14.823)	0	0	0
2018/01/29	R213	02/08/2018	9.05	Put	Bond Future	3,144.1200	3.1441	3,556.5200	3.5565	13.117	0	0	0
2018/01/29	R213	02/08/2018			Bond Future	9.0920	87.5750	9.2199	86.7362	1.407	0.0000	0.0000	0
2018/01/29	R213	02/08/2018	9.07	Call	Bond Future	2,926.0800	2.9261	2,493.8500	2.4938	(14.772)	0	0	0
2018/01/29	R213	02/08/2018	9.07	Put	Bond Future	3,071.3700	3.0714	3,477.9000	3.4779	13.236	0	0	0
2018/01/29	R213	02/08/2018	9.06	Put	Bond Future	3,107.7400	3.1077	3,517.2000	3.5172	13.175	0	0	0
2018/01/29	R213	02/08/2018	9.05	Call	Bond Future	2,866.3300	2.8663	2,439.9700	2.4400	(14.875)	0	0	0
2018/01/29	R214	01/02/2018	9.84	Call	Bond Future	2,579.2300	2.5792	1,724.2900	1.7243	(33.147)	0	0	0
2018/01/29	R214	01/02/2018			Bond Future	9.4736	75.1720	9.5932	74.3186	1.262	0.0000	0.0000	35,410
2018/01/29	R214	01/02/2018	9.82	Call	Bond Future	2,447.4800	2.4475	1,593.8600	1.5939	(34.878)	0	0	0
2018/01/29	R214	01/02/2018	9.82	Put	Bond Future	19.6200	0.0196	19.4200	0.0194	(1.019)	0	0	0
2018/01/29	R214	01/02/2018	9.84	Put	Bond Future	15.2400	0.0152	13.7200	0.0137	(9.974)	0	0	0
2018/01/29	R214	01/02/2018	9.83	Call	Bond Future	2,513.2900	2.5133	1,658.9100	1.6589	(33.994)	0	0	0
2018/01/29	R214	01/02/2018	9.83	Put	Bond Future	17.3100	0.0173	16.3500	0.0164	(5.546)	0	0	0
2018/01/29	R214	03/05/2018	9.99	Put	Bond Future	1,072.6100	1.0726	1,301.8900	1.3019	21.376	0	0	0
2018/01/29	R214	03/05/2018			Bond Future	9.5200	73.2795	9.6430	72.4100	1.291	0.0000	0.0000	28,840
2018/01/29	R214	03/05/2018	9.98	Call	Bond Future	4,259.6100	4.2596	3,622.6200	3.6226	(14.954)	0	0	0
2018/01/29	R214	03/05/2018	9.98	Put	Bond Future	1,091.3400	1.0913	1,323.8800	1.3239	21.308	0	0	0
2018/01/29	R214	03/05/2018	9.99	Call	Bond Future	4,307.2400	4.3072	3,666.9900	3.6670	(14.865)	0	0	0
2018/01/29	R214	03/05/2018	9.97	Call	Bond Future	4,212.1500	4.2121	3,578.4600	3.5785	(15.044)	0	0	0
2018/01/29	R214	03/05/2018	9.97	Put	Bond Future	1,110.3500	1.1103	1,346.1900	1.3462	21.240	0	0	0
2018/01/29	R248	01/02/2018	9.90	Put	Bond Future	14.5000	0.0145	10.1500	0.0101	(30.000)	0	0	0
2018/01/29	R248	01/02/2018	9.89	Call	Bond Future	3,467.2700	3.4673	2,415.3200	2.4153	(30.339)	0	0	0
2018/01/29	R248	01/02/2018			Bond Future	9.5036	96.3890	9.6182	95.3413	1.206	0.0000	0.0000	7,262
2018/01/29	R248	01/02/2018	9.90	Call	Bond Future	3,551.5800	3.5516	2,499.5800	2.4996	(29.621)	0	0	0
2018/01/29	R248	01/02/2018	9.89	Put	Bond Future	16.4900	0.0165	12.1900	0.0122	(26.076)	0	0	0
2018/01/29	R248	01/02/2018	9.91	Call	Bond Future	3,635.9500	3.6360	2,583.9900	2.5840	(28.932)	0	0	0
2018/01/29	R248	01/02/2018	9.91	Put	Bond Future	12.7300	0.0127	8.4200	0.0084	(33.857)	0	0	0
2018/01/29	R248	03/05/2018	10.06	Call	Bond Future	5,779.9000	5.7799	4,978.1300	4.9781	(13.872)	0	0	0
2018/01/29	R248	03/05/2018	10.05	Put	Bond Future	1,342.6000	1.3426	1,611.9800	1.6120	20.064	0	0	0
2018/01/29	R248	03/05/2018			Bond Future	9.5508	93.7515	9.6687	92.6842	1.234	0.0000	0.0000	75,023
2018/01/29	R248	03/05/2018	10.07	Call	Bond Future	5,841.4300	5.8414	5,035.9200	5.0359	(13.790)	0	0	0
2018/01/29	R248	03/05/2018	10.07	Put	Bond Future	1,297.7900	1.2978	1,559.6600	1.5597	20.178	0	0	0
2018/01/29	R248	03/05/2018	10.06	Put	Bond Future	1,320.0200	1.3200	1,585.6300	1.5856	20.122	0	0	0
2018/01/29	R248	03/05/2018	10.05	Call	Bond Future	5,718.5800	5.7186	4,920.5800	4.9206	(13.955)	0	0	0

Total

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